

SCREEN DEALING No: 46/99 BULLETIN



**To: All Members
SYCOM Managers**

Data Feeds from SYCOM

Following the transferral of the Exchange's equity products to full time screen trading, considerable feedback has been received that market participants would like the data disseminated from SYCOM®, ie. open, high, low, close and volume to be separated between daytime and evening sessions.

Whilst ostensibly it is the Exchange's preference to disseminate this data continuously and for Quote Vendors and users to manipulate same to suit their needs, a work around is being considered which could be implemented next Monday, 11 October 1999, provided favourable feedback is received from market participants.

The proposed workaround would involve adjusting the open high, low, last and volume data from the overnight market to zero at approximately 8.30 am. At the commencement of the daytime market, the open, high, low, last and volume would be transmitted to reflect only daytime trading. Please note that analysis of this workaround is still being conducted.

If you have any further queries, please contact the undersigned.

**George Maganas
Screen Dealing Manager**

06/10/99